

INFORMATION DISCLOSURE STATEMENT BY APPLICANT

Application Number: 09/815,360

Filing Date: March 22, 2001

First Named Inventor: Sean T. Boerner

Title: Method and System to Identify Discrete Trends in Time Series

Group Art Unit: 3628

Examiner Name: NGUYEN, NGA



REFERENCES

mm Abarbanel, Henry D. I., Reggie Brown, John J. Sidorowich and Lev Sh. Tsimring, 1993, "The analysis of observed chaotic data in physical systems", Rev. Mod. Phys., v. 65, no. 4, Oct. 1993, pp. 1331-1993.

mm Chong, Edwin K. P. and Stanislaw H. Zak, An Introduction to Optimization, John Wiley & Sons, Inc., New York, 1996.

mm Kostelich, Eric J. and James A. Yorke, 1990, "Noise reduction: finding the simplest dynamical system consistent with the data", Physica D v. 41, pp. 183-196.

mm Maybeck, Peter S., Stochastic Models, Estimation, and Control: Volume 1, Academic Press, New York, 1979.

mm Miller, Ronald E., Optimization: Foundations and Applications, John Wiley & Sons, Inc., New York, 2000.

mm Nocedal, Jorge and Stephen J. Wright, Numerical Optimization, Springer-Verlag, New York, 1999.

mm Press, William H., Brian P. Flannery, Saul A. Teukolsky, and William T. Vetterling, Numerical Recipes in C: The Art of Scientific Computing, Cambridge University Press, 1989.

mm Sarle, W. S., "Neural Networks and Statistical Models" in Proceedings of the Nineteenth Annual SAS Users Group International Conference, April, 1994, pp. 1538-1550. <ftp://ftp.sas.com/pub/neural/neural1.ps>.

mm Tarantola, Albert, Inverse Problem Theory: Methods for Data Fitting and Model Parameter Estimation, Elsevier, New York, 1998.

mm Wolberg, John R., Expert Trading Systems: Modeling Financial Markets with Kernel Regression, John Wiley & Sons, Inc., New York, 2000.

PATENT DOCUMENTS

5 *mm* U.S. Patent No. 5,956,702, issued September 21, 1999 to Matsuoka and Golea for "Time-series trend estimating system and method using column-structured recurrent neural network".

10 *mm* U.S. Patent No. 5,537,368, issued July 16, 1996 to O'Brien et al for "Enhanced adaptive statistical filter providing improved performance for target motion analysis noise discrimination".

Ngan Nguyen

6/23/05